

We Claim:

1. A margin determination unit for a transaction system of a supplier, the margin determination unit comprising a margin table memory for storing a plurality of tables, each table having a plurality of rows, a table selector for selecting the tables in sequence, a comparator for comparing quantities specified by successive rows of the selected table with corresponding quantities in a transaction request from a client/user, a calculation unit for calculating a margin under control of information in the table if all comparisons are good, with said table selector selecting the next table if any comparison is bad.
2. A margin determination unit as claimed in claim 1, further comprising a table editor for adding new tables, deleting tables, amending tables, and re-arranging the sequence of the tables.
3. A margin determination unit as claimed in claim 1, wherein the tables include rows containing entries selected from the table name, transaction type, client details, transaction size, transaction currency, instrument type, time period(s), and margin type and amount.
4. A margin determination unit as claimed in claim 1, further comprising a conflict determination unit for determining whether a table in the table memory is in conflict with an internal rule specified in a rule set.

5. A margin determination unit as claimed in claim 4,
wherein said tables are ordered in the table memory and
wherein said internal rule is a rule defining the
ordering of the tables within the memory according to
5 the information contained therein.

6. A margin determination unit as claimed in claim 4,
wherein said internal rule is a rule defining the
internal consistency of information contained within
10 said tables.

7. A margin determination unit as claimed in claim 4,
wherein said internal rule is a rule defining the
permitted information which may be contained within
15 said tables based on the capabilities of said
transaction system.

8. A quoting processor comprising a margin
determination unit, the margin determination unit
20 comprising a margin table memory for storing a
plurality of tables, each table having a plurality of
rows, a table selector for selecting the tables in
sequence, a comparator for comparing quantities
specified by successive rows of the selected table with
25 corresponding quantities in a transaction request from
a client/user, a calculation unit for calculating a
margin under control of information in the table if all
comparisons are good, with said table selector
selecting the next table if any comparison is bad.

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9. A financial transaction system comprising a margin
determination unit, the margin determination unit
comprising a margin table memory for storing a

plurality of tables, each table having a plurality of rows, a table selector for selecting the tables in sequence, a comparator for comparing quantities specified by successive rows of the selected table with
5 corresponding quantities in a transaction request from a client/user, a calculation unit for calculating a margin under control of information in the table if all comparisons are good, with said table selector selecting the next table if any comparison is bad.

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10. A method of determining a margin in a transaction comprising the steps of:

receiving a transaction request from a client/user,

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selecting a table from a stored set of tables, each table having a plurality of rows,

comparing quantities specified by successive rows of the selected table with corresponding quantities in said transaction request,

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calculating a margin under control of information in the table if all comparisons are good, or selecting a further table if any comparison is bad.

11. A method as claimed in claim 10, wherein the
25 tables include rows containing entries selected from the table name, transaction type, client details, transaction size, transaction currency, instrument type, time period(s), and margin type and amount.